



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 07/11/2005

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	GOVI	2006/02/02			jGovi	230.4360	229.8060	(0.273)	0.0000	0.0000	463
07/11/2005	GOVI	2006/02/02	230.00	Put	jGovi	36,066.0000	37,063.0000	2.764	0	0	0
07/11/2005	GOVI	2006/02/02	230.00	Call	jGovi	40,426.0000	35,123.0000	(13.118)	0	0	0
07/11/2005	GOVI	2006/05/04			jGovi	234.7390	234.1050	(0.270)	0.0000	0.0000	195
07/11/2005	GOVI	2006/05/04	230.00	Put	jGovi	15,347.0000	15,780.0000	2.821	0	0	0
07/11/2005	GOVI	2006/05/04	230.00	Call	jGovi	62,737.0000	56,830.0000	(9.415)	0	0	0
07/11/2005	GOVI	2006/08/03			jGovi	239.1770	238.5490	(0.263)	0.0000	0.0000	0
07/11/2005	GOVI	2006/08/03	230.00	Put	jGovi	9,838.0000	10,833.0000	10.114	0	0	0
07/11/2005	GOVI	2006/08/03	230.00	Call	jGovi	101,608.0000	96,323.0000	(5.201)	0	0	0
07/11/2005	GOVI	2006/11/02			jGovi	243.7330	243.1180	(0.252)	0.0000	0.0000	0
07/11/2005	GOVI	2006/11/02	230.00	Put	jGovi	5,746.0000	6,322.0000	10.024	0	0	0
07/11/2005	GOVI	2006/11/02	230.00	Call	jGovi	143,076.0000	137,502.0000	(3.896)	0	0	0
07/11/2005	J152	2006/02/28			jSwap	7.1880	7.1840	(0.056)	0.0000	0.0000	0
07/11/2005	J153	2010/08/31			jSwap	7.7780	7.8310	0.681	0.0000	0.0000	0
07/11/2005	J157	2015/09/15			jSwap	8.0380	8.0970	0.734	0.0000	0.0000	0
07/11/2005	J186	2026/12/21			jSwap	7.6720	7.7190	0.613	0.0000	0.0000	0
07/11/2005	J194	2008/02/28			jSwap	7.6110	7.6470	0.473	0.0000	0.0000	0

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07/11/2005	J201	2014/12/22			jSwap	7.9590	8.0150	0.704	0.0000	0.0000	0
07/11/2005	J203	2017/09/15			jSwap	7.9920	8.0560	0.801	0.0000	0.0000	0
07/11/2005	J204	2018/12/21			jSwap	7.9460	8.0030	0.717	0.0000	0.0000	0
07/11/2005	J207	2020/01/15			jSwap	7.9310	7.9850	0.681	0.0000	0.0000	0
07/11/2005	JBAR	2005/03/16			jBar	7.1360	7.1360	-	0.0000	0.0000	0
07/11/2005	JFRA	2006/02/02			jFra	7.2700	7.3240	0.743	0.0000	0.0000	0
07/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	437.0000	369.0000	(15.561)	0	0	0
07/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	486.0000	550.0000	13.169	0	0	0
07/11/2005	JFRA	2006/05/04			jFra	7.5270	7.6060	1.050	0.0000	0.0000	0
07/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	380.0000	323.0000	(15.000)	0	0	0
07/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,670.0000	1,806.0000	8.144	0	0	0
07/11/2005	JFRA	2006/08/03			jFra	7.6570	7.7450	1.149	0.0000	0.0000	0
07/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,160.0000	2,309.0000	6.898	0	0	0
07/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	553.0000	486.0000	(12.116)	0	0	0
07/11/2005	JFRA	2006/11/02			jFra	7.7810	7.8540	0.938	0.0000	0.0000	0
07/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	684.0000	628.0000	(8.187)	0	0	0
07/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,595.0000	2,716.0000	4.663	0	0	0
07/11/2005	JFRA	2007/02/01			jFra	7.8770	7.9580	1.028	0.0000	0.0000	500
07/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,199.0000	1,115.0000	(7.006)	0	0	0
07/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,121.0000	2,235.0000	5.375	0	0	0
07/11/2005	JFRA	2007/05/03			jFra	7.9490	8.0320	1.044	0.0000	0.0000	0
07/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,404.0000	2,522.0000	4.908	0	0	0
07/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,307.0000	1,222.0000	(6.503)	0	0	0

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07/11/2005	JFRA	2007/08/02			jFra	8.0100	8.0940	1.049	0.0000	0.0000	0
07/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,387.0000	1,302.0000	(6.128)	0	0	0
07/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,634.0000	2,754.0000	4.556	0	0	0
07/11/2005	JFRA	2007/11/01			jFra	8.0920	8.1030	0.136	0.0000	0.0000	0
07/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,493.0000	1,477.0000	(1.072)	0	0	0
07/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,048.0000	3,062.0000	0.459	0	0	0
07/11/2005	JN02	2006/02/02			jNote	7.7620	7.8310	0.889	0.0000	0.0000	0
07/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,033.0000	11,980.0000	8.583	0	0	0
07/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,558.0000	1,239.0000	(20.475)	0	0	0
07/11/2005	JN05	2006/02/02			jNote	8.0560	8.1290	0.906	0.0000	0.0000	0
07/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,672.0000	19,619.0000	11.017	0	0	0
07/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,129.0000	4,109.0000	(19.887)	0	0	0
07/11/2005	JN10	2006/02/02			jNote	8.1260	8.2010	0.923	0.0000	0.0000	0
07/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	20,536.0000	23,343.0000	13.669	0	0	0
07/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	11,941.0000	9,674.0000	(18.985)	0	0	0
07/11/2005	JROD	2005/11/30			jRod	6.5550	6.6970	2.166	0.0000	0.0000	0
07/11/2005	JROD	2005/12/30			jRod	6.6920	6.8290	2.047	0.0000	0.0000	0
07/11/2005	JROD	2006/01/31			jRod	6.8830	7.0180	1.961	0.0000	0.0000	0
07/11/2005	JROD	2006/02/28			jRod	6.8960	6.9640	0.986	0.0000	0.0000	0
07/11/2005	JROD	2006/03/31			jRod	6.9910	7.0570	0.944	0.0000	0.0000	0
07/11/2005	JROD	2006/04/28			jRod	7.0880	7.1530	0.917	0.0000	0.0000	0
07/11/2005	JROD	2006/05/31			jRod	7.0490	7.0900	0.582	0.0000	0.0000	0
07/11/2005	JROD	2006/06/30			jRod	7.1430	7.1820	0.546	0.0000	0.0000	0

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07/11/2005	JROD	2006/07/31			jRod	7.2550	7.2940	0.538	0.0000	0.0000	0
07/11/2005	JROD	2006/08/31			jRod	7.2140	7.2440	0.416	0.0000	0.0000	0
07/11/2005	R153	2006/02/02			Bond Future	7.8510	7.9100	0.751	0.0000	0.0000	263
07/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	9,362.0000	9,072.0000	(3.098)	0	0	0
07/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	914.0000	396.0000	(56.674)	0	0	0
07/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	13,932.0000	14,141.0000	1.500	0	0	1
07/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,660.0000	7,383.0000	(23.571)	0	0	0
07/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	37,523.0000	39,490.0000	5.242	0	0	0
07/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,842.0000	20,002.0000	(12.433)	0	0	1
07/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	6,154.0000	5,800.0000	(5.752)	0	0	0
07/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,629.0000	12,852.0000	(17.768)	0	0	0
07/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,641.0000	1,485.0000	(9.506)	0	0	0
07/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	48,902.0000	46,259.0000	(5.405)	0	0	0
07/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	39,745.0000	37,026.0000	(6.841)	0	0	0
07/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	20,232.0000	21,005.0000	3.821	0	0	0
07/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,302.0000	3,589.0000	(32.309)	0	0	0
07/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	2,561.0000	2,329.0000	(9.059)	0	0	0
07/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	47,886.0000	50,232.0000	4.899	0	0	0
07/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,979.0000	28,182.0000	(9.029)	0	0	0
07/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	3,986.0000	3,676.0000	(7.777)	0	0	0
07/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	253.0000	113.0000	(55.336)	0	0	0
07/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,461.0000	1,390.0000	(43.519)	0	0	0
07/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	28,169.0000	29,585.0000	5.027	0	0	0
07/11/2005	R153	2006/05/04			Bond Future	7.8690	7.9310	0.788	0.0000	0.0000	0
07/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	12,222.0000	13,503.0000	10.481	0	0	0
07/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	17,455.0000	16,256.0000	(6.869)	0	0	0
07/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	8,290.0000	9,303.0000	12.220	8,290	8,290	20
07/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	12,485.0000	11,551.0000	(7.481)	0	0	0
07/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	17,264.0000	18,810.0000	8.955	0	0	0
07/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	23,428.0000	21,961.0000	(6.262)	0	0	0
07/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,019.0000	1,826.0000	(9.559)	0	0	0
07/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,084.0000	1,319.0000	21.679	0	0	0

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07/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	54,801.0000	52,556.0000	(4.097)	0	0	0
07/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	46,173.0000	44,060.0000	(4.576)	0	0	0
07/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,317.0000	3,861.0000	16.400	0	0	0
07/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,947.0000	2,314.0000	18.850	0	0	0
07/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,540.0000	7,851.0000	(8.068)	0	0	0
07/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	30,694.0000	32,694.0000	6.516	0	0	0
07/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,567.0000	5,086.0000	(8.640)	0	0	0
07/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	23,439.0000	25,230.0000	7.641	0	0	0
07/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,446.0000	3,131.0000	(9.141)	0	0	0
07/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	38,913.0000	41,079.0000	5.566	0	0	0
07/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	30,309.0000	28,591.0000	(5.668)	0	0	0
07/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,372.0000	6,134.0000	14.185	0	0	0
07/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	37,950.0000	36,014.0000	(5.101)	0	0	0
07/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	47,938.0000	50,225.0000	4.771	0	0	0
07/11/2005	R153	2006/08/03			Bond Future	7.8800	7.9450	0.825	0.0000	0.0000	0
07/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	15,040.0000	17,574.0000	16.848	0	0	0
07/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	19,574.0000	19,649.0000	0.383	0	0	0
07/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	19,859.0000	21,762.0000	9.583	0	0	0
07/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	14,922.0000	14,366.0000	(3.726)	0	0	0
07/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,507.0000	3,623.0000	(34.211)	0	0	0
07/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	39,449.0000	40,024.0000	1.458	0	0	0
07/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,930.0000	6,293.0000	(20.643)	0	0	0
07/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	32,105.0000	32,927.0000	2.560	0	0	0
07/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	11,048.0000	9,885.0000	(10.527)	0	0	0
07/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,507.0000	10,308.0000	87.180	0	0	0
07/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	37,885.0000	40,227.0000	6.182	0	0	0
07/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,932.0000	12,201.0000	53.820	0	0	0
07/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	31,123.0000	32,933.0000	5.816	0	0	0
07/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	11,081.0000	14,578.0000	31.559	0	0	0
07/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	25,555.0000	26,851.0000	5.071	0	0	0
07/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	24,992.0000	26,030.0000	4.153	0	0	0
07/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	45,176.0000	47,805.0000	5.819	0	0	0
07/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,705.0000	8,793.0000	137.328	0	0	0
07/11/2005	R157	2006/02/02			Bond Future	8.0710	8.1340	0.781	0.0000	0.0000	140

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07/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	11,349.0000	11,604.0000	2.247	0	0	0
07/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	4,727.0000	4,950.0000	4.718	0	0	0
07/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	93,960.0000	88,944.0000	(5.338)	0	0	0
07/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	2,583.0000	2,674.0000	3.523	0	0	0
07/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	77,448.0000	72,565.0000	(6.305)	0	0	0
07/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	7,358.0000	7,576.0000	2.963	0	0	0
07/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	61,044.0000	56,155.0000	(8.009)	0	0	0
07/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	52,981.0000	55,923.0000	5.553	0	0	0
07/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	45,611.0000	40,760.0000	(10.636)	0	0	0
07/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,208.0000	1,028.0000	(53.442)	0	0	0
07/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	91,652.0000	96,279.0000	5.048	0	0	0
07/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,482.0000	3,317.0000	(39.493)	0	0	0
07/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	696.0000	216.0000	(68.966)	0	0	0
07/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	220.0000	48.0000	(78.182)	0	0	0
07/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	113,585.0000	118,520.0000	4.345	0	0	0
07/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	37,760.0000	39,578.0000	4.815	0	0	0
07/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,330.0000	8,042.0000	(29.020)	0	0	0
07/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	71,213.0000	75,140.0000	5.514	0	0	0
07/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,757.0000	27,070.0000	(14.759)	0	0	250
07/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	17,316.0000	17,736.0000	2.426	0	0	250
07/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	25,849.0000	26,691.0000	3.257	0	0	0
07/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,062.0000	15,798.0000	(21.254)	0	0	0
07/11/2005	R157	2006/05/04			Bond Future	8.0920	8.1570	0.803	0.0000	0.0000	0
07/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	75,541.0000	78,154.0000	3.459	0	0	0
07/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,710.0000	8,045.0000	(31.298)	0	0	0
07/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	66,665.0000	61,996.0000	(7.004)	0	0	0
07/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	15,762.0000	16,241.0000	3.039	0	0	115
07/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,384.0000	3,849.0000	(39.709)	0	0	0
07/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,618.0000	1,492.0000	(58.762)	0	0	0
07/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	94,226.0000	97,247.0000	3.206	0	0	0
07/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	27,461.0000	27,303.0000	(0.575)	0	0	0
07/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	39,928.0000	34,622.0000	(13.289)	0	0	0
07/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	28,645.0000	23,173.0000	(19.103)	0	0	0
07/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	35,976.0000	35,653.0000	(0.898)	0	0	0
07/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	59,845.0000	61,328.0000	2.478	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	46,667.0000	47,153.0000	1.041	0	0	0
07/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	19,138.0000	14,476.0000	(24.360)	0	0	0
07/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	20,837.0000	20,963.0000	0.605	0	0	0
07/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	81,501.0000	77,117.0000	(5.379)	0	0	0
07/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	52,713.0000	47,690.0000	(9.529)	0	0	0
07/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	96,892.0000	91,422.0000	(5.645)	0	0	0
07/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	11,943.0000	12,708.0000	6.405	0	0	0
07/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	9,044.0000	8,722.0000	(3.560)	0	0	0
07/11/2005	R157	2006/08/03			Bond Future	8.1080	8.1740	0.814	0.0000	0.0000	0
07/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	28,454.0000	30,623.0000	7.623	0	0	0
07/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	38,034.0000	42,338.0000	11.316	0	0	0
07/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	27,082.0000	36,491.0000	34.743	0	0	0
07/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	36,866.0000	44,140.0000	19.731	0	0	0
07/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	49,214.0000	55,261.0000	12.287	0	0	0
07/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	48,704.0000	54,552.0000	12.007	0	0	0
07/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	20,546.0000	21,289.0000	3.616	0	0	0
07/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	19,271.0000	30,424.0000	57.875	0	0	0
07/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	61,829.0000	69,112.0000	11.779	0	0	0
07/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	13,262.0000	25,650.0000	93.410	0	0	0
07/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,651.0000	16,703.0000	195.576	0	0	0
07/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	90,404.0000	96,350.0000	6.577	0	0	0
07/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	8,814.0000	21,809.0000	147.436	0	0	0
07/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	62,572.0000	67,100.0000	7.236	0	0	0
07/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	14,278.0000	13,701.0000	(4.041)	0	0	0
07/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	75,649.0000	83,538.0000	10.428	0	0	0
07/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,522.0000	8,006.0000	(15.921)	0	0	0
07/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	78,352.0000	81,942.0000	4.582	0	0	0
07/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,078.0000	4,089.0000	(32.725)	0	0	0
07/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	95,852.0000	98,968.0000	3.251	0	0	0
07/11/2005	R186	2006/02/02			Bond Future	7.7430	7.7940	0.659	0.0000	0.0000	0
07/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	52,827.0000	43,765.0000	(17.154)	0	0	0
07/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,253.0000	25,133.0000	(26.625)	0	0	0
07/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	33,381.0000	30,593.0000	(8.352)	0	0	0
07/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	21,402.0000	18,673.0000	(12.751)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	50,449.0000	49,291.0000	(2.295)	0	0	0
07/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,611.0000	12,121.0000	(38.193)	0	0	0
07/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	101,674.0000	105,386.0000	3.651	0	0	0
07/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	245.0000	23.0000	(90.612)	0	0	0
07/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	13,386.0000	11,271.0000	(15.800)	0	0	0
07/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	97,495.0000	89,749.0000	(7.945)	0	0	0
07/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	74,255.0000	65,810.0000	(11.373)	0	0	0
07/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,554.0000	4,458.0000	(53.339)	0	0	0
07/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	73,311.0000	74,547.0000	1.686	0	0	0
07/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,732.0000	1,114.0000	(70.150)	0	0	0
07/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	8,241.0000	6,826.0000	(17.170)	0	0	0
07/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	4,393.0000	4,189.0000	(4.644)	0	0	0
07/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	170,580.0000	176,690.0000	3.582	0	0	0
07/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	121,017.0000	114,482.0000	(5.400)	0	0	0
07/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,168.0000	160.0000	(86.301)	0	0	0
07/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	145,222.0000	138,713.0000	(4.482)	0	0	0
07/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2,199.0000	2,021.0000	(8.095)	0	0	0
07/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	134,615.0000	139,939.0000	3.955	0	0	0
07/11/2005	R186	2006/05/04			Bond Future	7.7480	7.8000	0.671	0.0000	0.0000	0
07/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	44,103.0000	36,669.0000	(16.856)	0	0	0
07/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	60,481.0000	55,425.0000	(8.360)	0	0	0
07/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	43,855.0000	42,831.0000	(2.335)	0	0	0
07/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	29,870.0000	31,224.0000	4.533	0	0	0
07/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	122,638.0000	121,934.0000	(0.574)	0	0	0
07/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	145,779.0000	143,614.0000	(1.485)	0	0	0
07/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	110,314.0000	109,249.0000	(0.965)	0	0	0
07/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	140,315.0000	141,131.0000	0.582	0	0	0
07/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	20,102.0000	11,582.0000	(42.384)	0	0	0
07/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,178.0000	1,585.0000	(77.919)	0	0	0
07/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,859.0000	549.0000	(85.774)	0	0	0
07/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	4,185.0000	8,429.0000	101.410	0	0	0
07/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	173,599.0000	176,698.0000	1.785	0	0	0
07/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	84,055.0000	81,944.0000	(2.511)	0	0	0
07/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,420.0000	4,946.0000	(60.177)	0	0	0
07/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	61,865.0000	59,862.0000	(3.238)	0	0	0



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07/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	30,609.0000	22,196.0000	(27.485)	0	0	0
07/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	12,206.0000	17,149.0000	40.496	0	0	0
07/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	100,313.0000	98,846.0000	(1.462)	0	0	0
07/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	7,307.0000	13,013.0000	78.090	0	0	0
07/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	19,511.0000	22,978.0000	17.769	0	0	0
07/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	79,393.0000	76,450.0000	(3.707)	0	0	0
07/11/2005	R186	2006/08/03			Bond Future	7.7500	7.8030	0.684	0.0000	0.0000	0
07/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	40,522.0000	30,645.0000	(24.374)	0	0	0
07/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	71,819.0000	68,430.0000	(4.719)	0	0	0
07/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	93,046.0000	88,596.0000	(4.783)	0	0	0
07/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	29,279.0000	18,340.0000	(37.361)	0	0	0
07/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	87,688.0000	86,204.0000	(1.692)	0	0	0
07/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,340.0000	9,469.0000	(53.446)	0	0	0
07/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	39,730.0000	41,585.0000	4.669	0	0	0
07/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	117,805.0000	113,422.0000	(3.721)	0	0	0
07/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	54,101.0000	46,057.0000	(14.868)	0	0	0
07/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	28,420.0000	33,425.0000	17.611	0	0	0
07/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	54,101.0000	52,546.0000	(2.874)	0	0	0
07/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,841.0000	16,424.0000	85.771	0	0	0
07/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	19,790.0000	27,262.0000	37.756	0	0	0
07/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	69,903.0000	65,268.0000	(6.631)	0	0	0
07/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	145,984.0000	142,937.0000	(2.087)	0	0	0
07/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,671.0000	11,715.0000	106.577	0	0	0
07/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	107,122.0000	108,105.0000	0.918	0	0	0
07/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	171,427.0000	170,982.0000	(0.260)	0	0	0
07/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	13,410.0000	22,627.0000	68.732	0	0	0
07/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	127,817.0000	130,544.0000	2.134	0	0	0
07/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	149,376.0000	150,470.0000	0.732	0	0	0
07/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,541.0000	4,005.0000	(70.423)	0	0	0
07/11/2005	R194	2006/02/02			Bond Future	7.7100	7.7560	0.597	0.0000	0.0000	0
07/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,369.0000	14,913.0000	3.786	0	0	0
07/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	700.0000	624.0000	(10.857)	0	0	0
07/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,403.0000	2,223.0000	(34.675)	0	0	0
07/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,451.0000	7,155.0000	(3.973)	0	0	0

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07/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,603.0000	11,127.0000	(11.711)	0	0	0
07/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,286.0000	1,694.0000	(25.897)	0	0	0
07/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,357.0000	15,196.0000	(7.098)	0	0	0
07/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	599.0000	259.0000	(56.761)	0	0	0
07/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,775.0000	23,837.0000	(3.786)	0	0	0
07/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	348.0000	294.0000	(15.517)	0	0	0
07/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,309.0000	1,032.0000	(21.161)	0	0	0
07/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,829.0000	19,606.0000	4.127	0	0	0
07/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,632.0000	24,502.0000	3.681	0	0	0
07/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,657.0000	885.0000	(46.590)	0	0	0
07/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,551.0000	10,664.0000	1.071	0	0	0
07/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	154.0000	47.0000	(69.481)	0	0	0
07/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,451.0000	19,491.0000	(4.694)	0	0	0
07/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,113.0000	4,500.0000	(11.989)	0	0	0
07/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	23.0000	9.0000	(60.870)	0	0	0
07/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,575.0000	29,459.0000	3.094	0	0	0
07/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,882.0000	4,385.0000	(25.451)	0	0	0
07/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	3,439.0000	2,793.0000	(18.785)	0	0	0
07/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,996.0000	7,467.0000	(16.996)	0	0	0
07/11/2005	R194	2006/05/04			Bond Future	7.7270	7.7770	0.647	0.0000	0.0000	0
07/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	854.0000	1,254.0000	46.838	0	0	0
07/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,241.0000	21,789.0000	(2.032)	0	0	0
07/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,118.0000	26,468.0000	1.340	0	0	0
07/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,633.0000	18,040.0000	(3.183)	0	0	0
07/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,354.0000	18,002.0000	(1.918)	0	0	0
07/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,534.0000	331.0000	(78.422)	0	0	0
07/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,123.0000	22,168.0000	0.203	0	0	0
07/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	551.0000	49.0000	(91.107)	0	0	0
07/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,399.0000	1,658.0000	18.513	0	0	0
07/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,422.0000	7,844.0000	(16.748)	0	0	0
07/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,391.0000	731.0000	(69.427)	0	0	0
07/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	4,786.0000	4,058.0000	(15.211)	0	0	0
07/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	14,872.0000	14,064.0000	(5.433)	0	0	0
07/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	941.0000	135.0000	(85.654)	0	0	0

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07/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	11,737.0000	10,699.0000	(8.844)	0	0	0
07/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,570.0000	1,680.0000	(52.941)	0	0	0
07/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,253.0000	14,406.0000	(5.553)	0	0	0
07/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,306.0000	2,986.0000	(9.679)	0	0	0
07/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,196.0000	2,200.0000	0.182	0	0	0
07/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	8,995.0000	7,918.0000	(11.973)	0	0	0
07/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,164.0000	10,993.0000	(9.627)	0	0	0
07/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,119.0000	3,191.0000	(37.664)	0	0	0
07/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	6,676.0000	5,704.0000	(14.560)	0	0	0
07/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,067.0000	5,245.0000	(25.782)	0	0	0
07/11/2005	R194	2006/08/03			Bond Future	7.7270	7.7810	0.699	0.0000	0.0000	0
07/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,516.0000	2,822.0000	(37.511)	0	0	0
07/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	11,605.0000	10,710.0000	(7.712)	0	0	0
07/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,960.0000	4,412.0000	(25.973)	0	0	0
07/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,337.0000	1,626.0000	(51.274)	0	0	0
07/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	16,994.0000	16,382.0000	(3.601)	0	0	0
07/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,402.0000	992.0000	(58.701)	0	0	0
07/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	14,168.0000	13,255.0000	(6.444)	0	0	0
07/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	9,325.0000	8,575.0000	(8.043)	0	0	0
07/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,565.0000	2,649.0000	69.265	0	0	0
07/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,257.0000	4,439.0000	4.275	0	0	0
07/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	20,165.0000	20,450.0000	1.413	0	0	0
07/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,954.0000	11,338.0000	(5.153)	0	0	0
07/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,242.0000	3,100.0000	38.269	0	0	0
07/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,128.0000	3,704.0000	18.414	0	0	0
07/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,477.0000	14,255.0000	(1.533)	0	0	0
07/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	17,225.0000	17,285.0000	0.348	0	0	0
07/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	5,655.0000	5,421.0000	(4.138)	0	0	0
07/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,682.0000	8,650.0000	(10.659)	0	0	0
07/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,681.0000	6,369.0000	(17.081)	0	0	0
07/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	7,341.0000	6,828.0000	(6.988)	0	0	0
07/11/2005	R201	2006/02/02			Bond Future	8.0470	8.1090	0.770	0.0000	0.0000	0
07/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	25,744.0000	23,105.0000	(10.251)	0	0	0
07/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	12,792.0000	14,130.0000	10.460	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	19,350.0000	21,007.0000	8.563	0	0	0
07/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,321.0000	14,000.0000	(14.221)	0	0	0
07/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,248.0000	7,522.0000	(18.663)	0	0	0
07/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	28,579.0000	30,831.0000	7.880	0	0	0
07/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	5,273.0000	6,212.0000	17.808	0	0	0
07/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	42.0000	18.0000	(57.143)	0	0	0
07/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	8,272.0000	9,398.0000	13.612	0	0	0
07/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,778.0000	2,279.0000	28.178	0	0	0
07/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	75,577.0000	72,101.0000	(4.599)	0	0	0
07/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	3,334.0000	4,126.0000	23.755	0	0	0
07/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	62,370.0000	59,183.0000	(5.110)	0	0	0
07/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	36,891.0000	34,039.0000	(7.731)	0	0	0
07/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	40,454.0000	43,309.0000	7.057	0	0	0
07/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,491.0000	3,369.0000	(24.983)	0	0	0
07/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	54,700.0000	58,090.0000	6.197	0	0	0
07/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	105,968.0000	109,922.0000	3.731	0	0	0
07/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	163.0000	80.0000	(50.920)	0	0	0
07/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	49,250.0000	46,212.0000	(6.169)	0	0	0
07/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	88,067.0000	91,962.0000	4.423	0	0	0
07/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	70,773.0000	74,518.0000	5.292	0	0	0
07/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,770.0000	1,182.0000	(33.220)	0	0	0
07/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	532.0000	299.0000	(43.797)	0	0	0
07/11/2005	R201	2006/05/04			Bond Future	8.0670	8.1320	0.806	0.0000	0.0000	0
07/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	27,321.0000	29,797.0000	9.063	0	0	0
07/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	19,223.0000	20,599.0000	7.158	0	0	0
07/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	23,449.0000	28,905.0000	23.268	0	0	0
07/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	15,889.0000	22,444.0000	41.255	0	0	0
07/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	10,234.0000	17,492.0000	70.920	0	0	0
07/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	73,078.0000	74,644.0000	2.143	0	0	0
07/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,958.0000	7,603.0000	288.304	0	0	0
07/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	44,549.0000	48,514.0000	8.900	0	0	0
07/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	8,076.0000	7,961.0000	(1.424)	0	0	0
07/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	33,020.0000	37,717.0000	14.225	0	0	0
07/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	12,827.0000	13,445.0000	4.818	0	0	0
07/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	48,099.0000	51,495.0000	7.060	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,602.0000	10,854.0000	201.333	0	0	0
07/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	60,229.0000	63,402.0000	5.268	0	0	0
07/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,246.0000	13,721.0000	119.677	0	0	0
07/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	37,024.0000	40,203.0000	8.586	0	0	0
07/11/2005	R201	2006/08/03			Bond Future	8.0840	8.1500	0.816	0.0000	0.0000	0
07/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	14,749.0000	24,987.0000	69.415	0	0	0
07/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	30,959.0000	35,852.0000	15.805	0	0	0
07/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	39,941.0000	46,129.0000	15.493	0	0	0
07/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	20,811.0000	29,754.0000	42.972	0	0	0
07/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	37,666.0000	43,750.0000	16.152	0	0	0
07/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	16,855.0000	18,890.0000	12.074	0	0	0
07/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,675.0000	18,085.0000	170.936	0	0	0
07/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,101.0000	21,163.0000	109.514	0	0	0
07/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	48,509.0000	53,425.0000	10.134	0	0	0
07/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	50,056.0000	57,067.0000	14.006	0	0	0
07/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,251.0000	13,979.0000	228.840	0	0	0
07/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	61,116.0000	68,476.0000	12.043	0	0	0
07/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	72,908.0000	78,586.0000	7.788	0	0	0
07/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	28,428.0000	35,701.0000	25.584	0	0	0
07/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	11,773.0000	12,638.0000	7.347	0	0	0
07/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	23,244.0000	26,467.0000	13.866	0	0	0
07/11/2005	R203	2006/02/02			Bond Future	8.0430	8.1110	0.845	0.0000	0.0000	0
07/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,794.0000	1,013.0000	(43.534)	0	0	0
07/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	63,931.0000	68,253.0000	6.760	0	0	0
07/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	649.0000	312.0000	(51.926)	0	0	0
07/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	83,420.0000	88,186.0000	5.713	0	0	0
07/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,261.0000	2,751.0000	(35.438)	0	0	0
07/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	10,850.0000	11,646.0000	7.336	0	0	0
07/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,278.0000	21,972.0000	(16.386)	0	0	0
07/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	19,319.0000	20,948.0000	8.432	0	0	0
07/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,074.0000	12,600.0000	(21.613)	0	0	0
07/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	46,275.0000	49,869.0000	7.767	0	0	0
07/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	53,867.0000	48,784.0000	(9.436)	0	0	0
07/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	5,466.0000	5,732.0000	4.866	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	39,112.0000	34,275.0000	(12.367)	0	0	0
07/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	31,198.0000	33,832.0000	8.443	0	0	0
07/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,809.0000	6,341.0000	(28.017)	0	0	0
07/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2,449.0000	2,470.0000	0.857	0	0	0
07/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	69,728.0000	64,579.0000	(7.384)	0	0	0
07/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	969.0000	923.0000	(4.747)	0	0	0
07/11/2005	R203	2006/05/04			Bond Future	8.0590	8.1280	0.856	0.0000	0.0000	0
07/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	18,486.0000	20,398.0000	10.343	0	0	0
07/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	32,523.0000	29,334.0000	(9.805)	0	0	0
07/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	27,358.0000	29,865.0000	9.164	0	0	0
07/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	22,969.0000	20,374.0000	(11.298)	0	0	0
07/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	7,244.0000	8,172.0000	12.811	0	0	0
07/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	56,818.0000	52,644.0000	(7.346)	0	0	0
07/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	11,883.0000	13,257.0000	11.563	0	0	0
07/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	43,903.0000	40,176.0000	(8.489)	0	0	0
07/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,179.0000	4,765.0000	14.022	0	0	0
07/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	38,650.0000	41,759.0000	8.044	0	0	0
07/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,181.0000	2,581.0000	(18.862)	0	0	0
07/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,378.0000	13,386.0000	(12.954)	0	0	0
07/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	52,331.0000	55,998.0000	7.007	0	0	0
07/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	70,885.0000	66,370.0000	(6.369)	0	0	0
07/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,709.0000	8,275.0000	(14.770)	0	0	0
07/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,751.0000	4,788.0000	(16.745)	0	0	0
07/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	85,960.0000	90,462.0000	5.237	0	0	0
07/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	68,205.0000	72,342.0000	6.066	0	0	0
07/11/2005	R203	2006/08/03			Bond Future	8.0700	8.1410	0.880	0.0000	0.0000	0
07/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	24,292.0000	26,353.0000	8.484	0	0	0
07/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	37,333.0000	34,224.0000	(8.328)	0	0	0
07/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	28,136.0000	25,515.0000	(9.315)	0	0	0
07/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	33,269.0000	35,819.0000	7.665	0	0	0
07/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	88,566.0000	92,861.0000	4.849	0	0	0
07/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,199.0000	5,323.0000	(14.131)	0	0	0
07/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,637.0000	8,403.0000	(12.805)	0	0	0
07/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	71,990.0000	75,926.0000	5.467	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	14,337.0000	12,680.0000	(11.558)	0	0	0
07/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	57,155.0000	60,669.0000	6.148	0	0	0
07/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	11,761.0000	12,962.0000	10.212	0	0	0
07/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	59,873.0000	55,904.0000	(6.629)	0	0	0
07/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	17,185.0000	18,790.0000	9.340	0	0	0
07/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	44,220.0000	47,263.0000	6.882	0	0	0
07/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	20,471.0000	18,344.0000	(10.390)	0	0	0
07/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	47,971.0000	44,405.0000	(7.434)	0	0	0
07/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	72,809.0000	68,501.0000	(5.917)	0	0	0
07/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	7,777.0000	8,641.0000	11.110	0	0	0
07/11/2005	R204	2006/02/02			Bond Future	8.0190	8.0810	0.773	0.0000	0.0000	0
07/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,003.0000	14,514.0000	(19.380)	0	0	0
07/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	19,511.0000	20,923.0000	7.237	0	0	0
07/11/2005	R204	2006/05/04			Bond Future	8.0340	8.0970	0.784	0.0000	0.0000	0
07/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	25,388.0000	22,796.0000	(10.210)	0	0	0
07/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	28,054.0000	30,378.0000	8.284	0	0	0
07/11/2005	R204	2006/08/03			Bond Future	8.0460	8.1100	0.795	0.0000	0.0000	0
07/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	30,904.0000	28,325.0000	(8.345)	0	0	0
07/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	34,467.0000	36,817.0000	6.818	0	0	0
07/11/2005	R207	2006/02/02			Bond Future	7.9910	8.0490	0.726	0.0000	0.0000	0
07/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,316.0000	15,945.0000	(17.452)	0	0	0
07/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	18,600.0000	19,831.0000	6.618	0	0	0
07/11/2005	R207	2006/05/04			Bond Future	8.0050	8.0640	0.737	0.0000	0.0000	0
07/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	27,213.0000	29,313.0000	7.717	0	0	0
07/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	26,819.0000	24,289.0000	(9.434)	0	0	0
07/11/2005	R207	2006/08/03			Bond Future	8.0160	8.0770	0.761	0.0000	0.0000	0
07/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	33,731.0000	35,915.0000	6.475	0	0	0
07/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	32,484.0000	29,933.0000	(7.853)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Grand Total:</b>										<b>2,198</b>
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